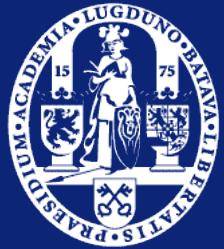


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**PermuCLUSTER 1.0 User's Guide**

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# PermuCLUSTER 1.0 User's Guide

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# 1 Introduction

Hierarchical cluster analysis as implemented in most of the well known statistical computer programs neglects the phenomenon of input order instability. That is, cluster solutions may differ when the rows and columns of the proximity matrix are permuted. This phenomenon is not widely known and is caused by ties that are present in the initial (dis)similarity matrix or arise during the process of clustering (Backeljau et al., 1996; Van der Kloot, Bouwmeester, & Heiser, 2003). To tackle this phenomenon, PermuCLUSTER has been developed. PermuCLUSTER repeats the analysis a large number of times by permuting the rows and columns of the proximity matrix. In order to compare the solutions and find the optimal solution, a goodness-of-fit measure is used. The number of times the matrix should be permuted is variable and is user defined. PermuCLUSTER is an SPSS add-in and offers all but the same functionality as CLUSTER in SPSS. The main exception is that PermuCLUSTER cannot be run using the SPSS syntax command language. After installation, PermuCLUSTER is accessible from the Analyze > Classify Menu in SPSS. Generated output will be displayed in the SPSS Output Viewer.

## 2 Getting Started

### 2.1 Starting the program

After a typical installation, PermuCLUSTER can be started in two ways, i.e. from the Windows Start Menu and from the Analyze > Classify Menu in SPSS. Note that PermuCLUSTER will only start up when an instance of SPSS is already running.

If PermuCLUSTER is not accessible from the Analyze > Classify Menu after installation, it can be added manually (registered) by running *Add PermuCLUSTER To SPSS Analyze Menu* from the Start > Program Files > PermuCLUSTER Menu. This registration tool will add PermuCLUSTER for the current user and the default user (Windows NT, Windows 2000 and Windows XP) on the system. After registration, restart SPSS to see effect. As an alternative, PermuCLUSTER can be *registered* to SPSS as an add-in by making use of the Menu Editor in SPSS, accessible from the Utilities Menu.

To *unregister* PermuCLUSTER, run *Remove PermuCLUSTER From SPSS Analyze Menu* from the Start > Program Files > PermuCLUSTER Menu. This unregistration tool will remove PermuCLUSTER for the current user and the default user on the system. After unregistration, restart SPSS to see effect. Alternatively, it can be unregistered with help of the Menu Editor in SPSS.

### 2.2 System Requirements

PermuCLUSTER will run on computer systems that meet the following minimum hardware and software requirements:

- Windows 98, Windows ME, Windows NT 4.0, Windows 2000, or Windows XP.

- Pentium or Pentium-class processor.
- 16MB or more of random-access memory.
- Graphics adapter with 800 x 600 resolution (SVGA) or higher.
- SPSS 11.0 or higher.

## 3 Program Input

The input for PermuCLUSTER can be specified at the *general* and *options* tab (see Figure 1). The general tab contains the mandatory settings and the options tab the more optional ones. After the settings have been specified the analysis can be started by clicking the *OK* button.

### 3.1 General Tab

In PermuCLUSTER the same clustering methods are implemented as in SPSS (Anderberg, 1973). These are: between-groups linkage (between average), within-groups linkage (within average), nearest neighbor (single linkage), furthest neighbor (complete linkage), centroid clustering, median clustering and Ward's method.

The *Number of Permutations* indicates how many sequential runs (repeated analyses) should be performed (see Figure 1). In each run, the rows and columns of the original proximity matrix will be permuted randomly. The first permutation can be the identity permutation, see also Section 3.2.1.

If the first permutation is chosen to be the identity permutation, the outcome of the first run will be equivalent to the outcome of a CLUSTER analysis in SPSS.

#### 3.1.1 Proximities

The input data can be a raw data set as well as a proximity data set. If a raw data set is specified then the set is converted by PermuCLUSTER to proximities using PROXIMITIES in SPSS. The location of a proximity data set can be specified with help of the *browse* button. Such a proximity data set should be in the SPSS SAV format (i.e. created with PROXIMITIES or DISTANCES).

If a raw data set is taken as the input data, also the *Analyze Data* section should be specified, as described in the next section.

#### 3.1.2 Analyze Data

With PermuCLUSTER cases as well as variables can be clustered. See Figure 2 and the next three sections for the Variables, Measure and Standardize settings.

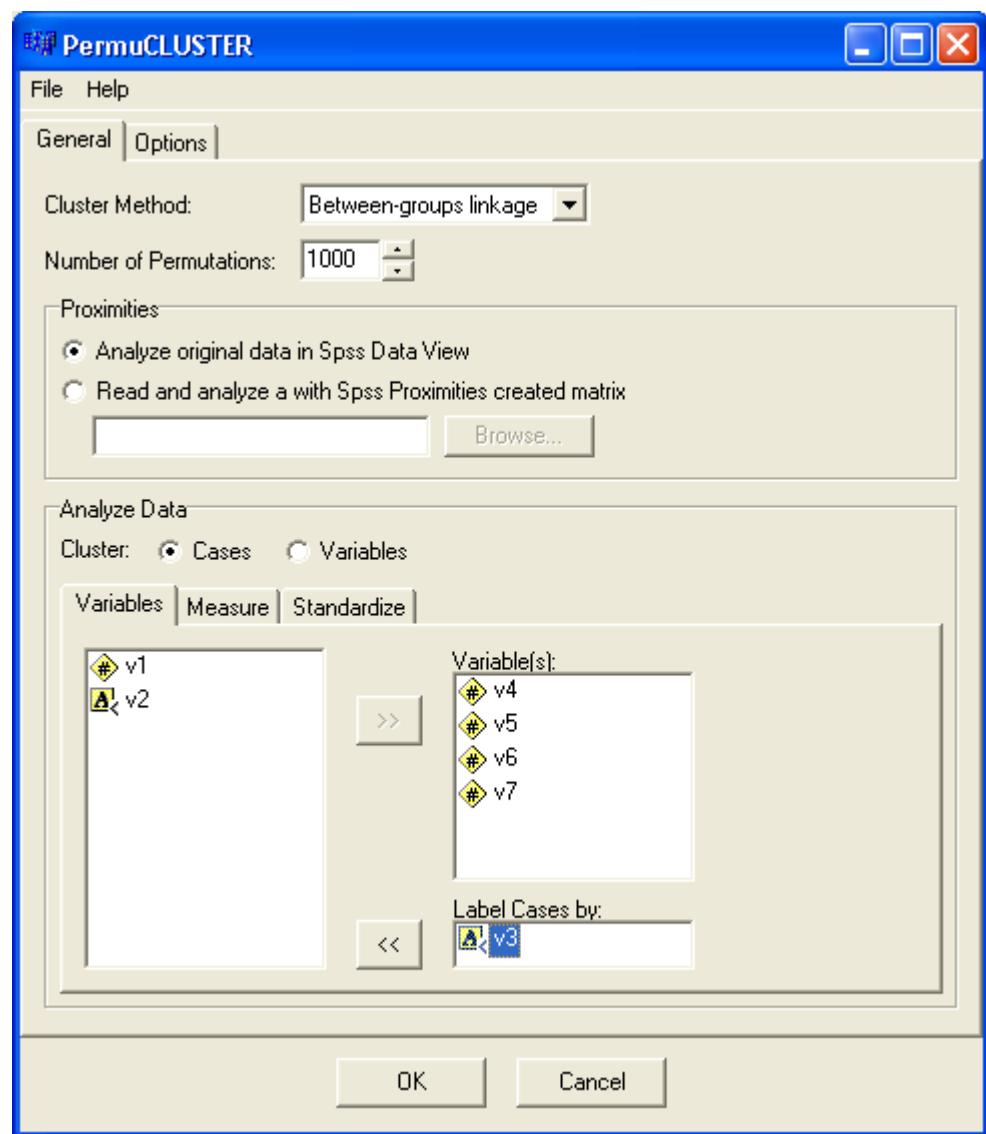


Figure 1: General Tab

**3.1.2.1 Variables** The leftmost listbox will contain the numeric and text variables as specified in the SPSS Data View. Variables to be clustered (or for which cases are to be clustered) must be placed in the *Variable(s)* listbox at the right. If cases are to be clustered, also a label variable can be specified. It must be placed in the *Label Cases by* listbox, see Figure 2.

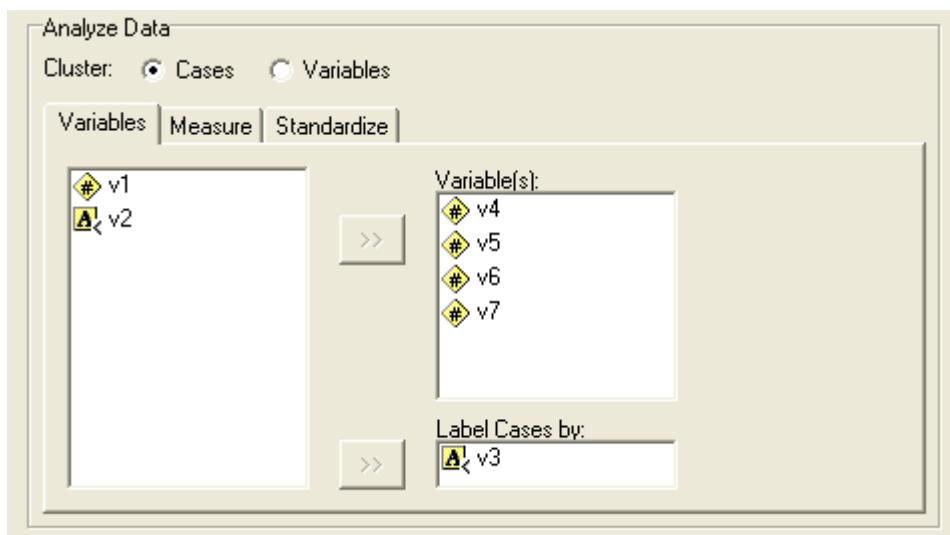


Figure 2: Analyze Data : Variables

**3.1.2.2 Measure** PermuCLUSTER supports all interval, counts and binary measures which can also be analyzed by SPSS Hierarchical Cluster Analysis (see Figure 3). These measures can also be transformed. See SPSS documentation (SPSS Inc., 2001) for an elaboration on the different measures and transformation.

**3.1.2.3 Standardize** PermuCLUSTER supports all standardization methods that can also be found in SPSS (see Figure 4). Consult the SPSS documentation for more information.

## 3.2 Options Tab

In PermuCLUSTER options can be set regarding the input and output of an analysis, see Figure 5 and the next four sections for more information.

### 3.2.1 Permutation Randomization

Options regarding permutation randomization can be set here. With *first permutation is identity* one can indicate whether or not the the original proximity matrix should be

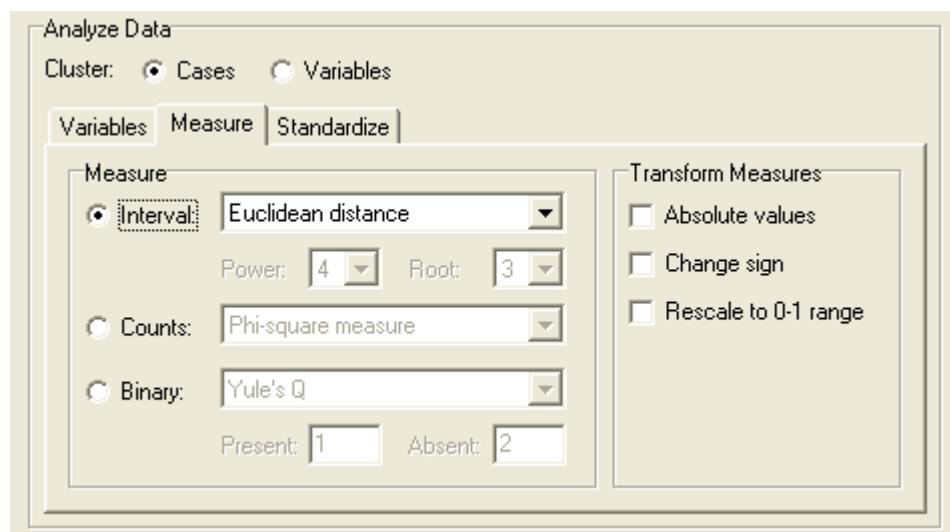


Figure 3: Analyze Data : Meausure

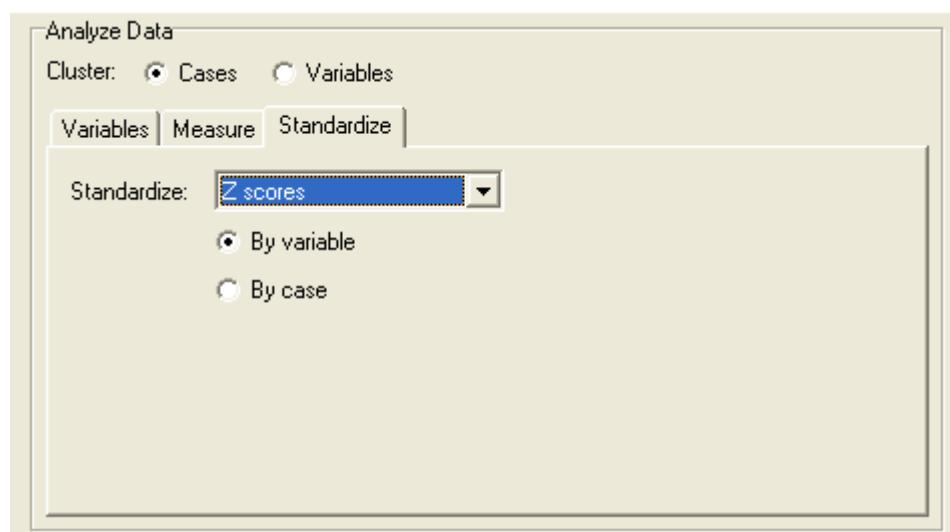


Figure 4: Analyze Data : Standardize

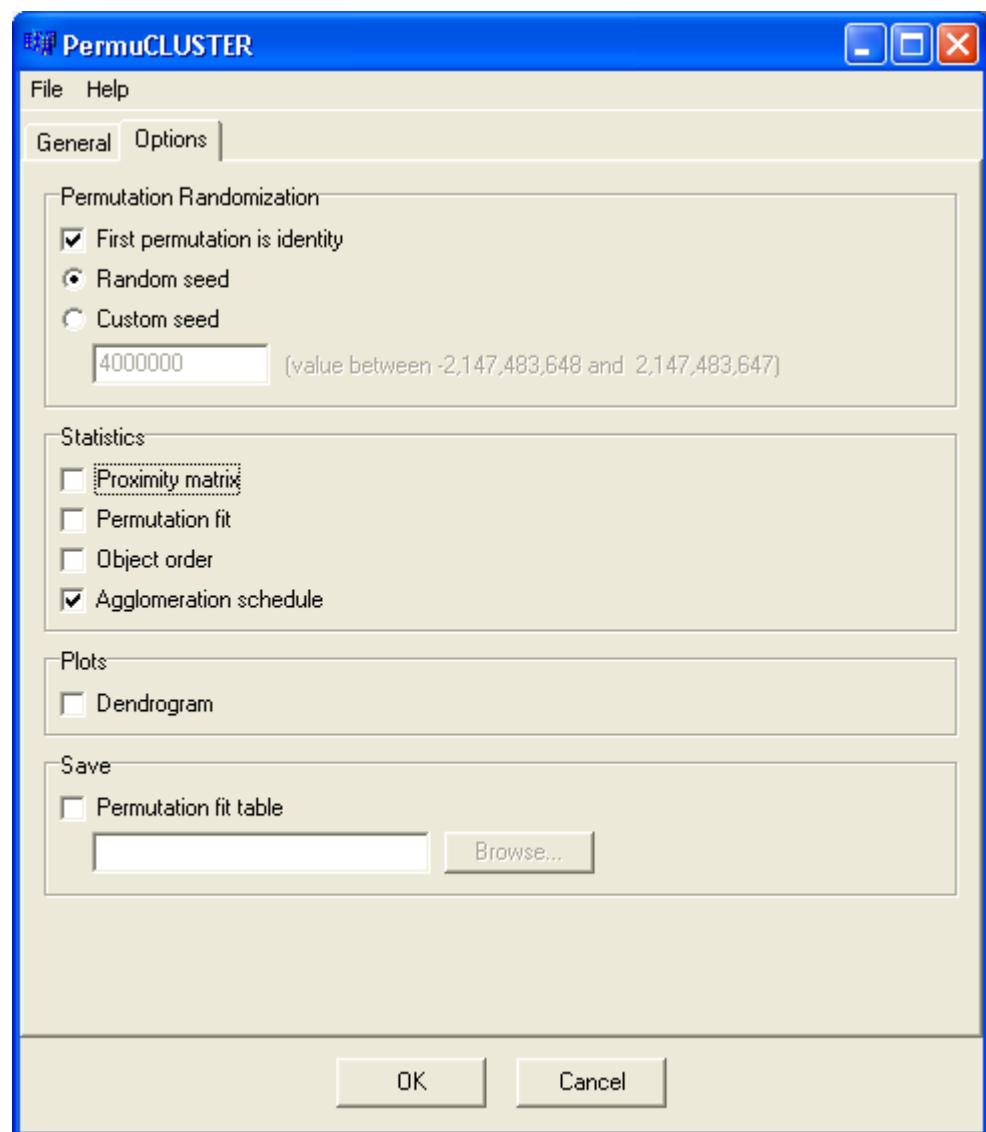


Figure 5: Options Tab

permuted randomly at the first run. The matrix will not be permuted at the first run if the first permutation is the identity. In that case, the first run will analyze the data in their original order, which will produce the same solution as an analysis by SPSS. With *random* and *custom seed* one can indicate whether or not the seed to initialize the random generator should be randomly chosen (based on the current time) or will be custom (based on input). The random generator is used to generate the random permutations for each run in an analysis. Enabling the custom seed option may be useful in an attempt to replicate an earlier performed analysis, see also Section 4.1 and 5.5.

### 3.2.2 Statistics

The following output related options can be set here: proximity matrix, permutation fit, object order and agglomeration schedule.

With *proximity matrix* one can indicate whether or not the proximity matrix will be displayed in the SPSS Output Viewer. This option is only available when analysing a raw data set.

The option *permutation fit* indicates whether or not a table will be displayed in the SPSS Output Viewer containing for each permutation (run) the solution identifier (Solution ID), squared sum of differences (SSDif), normalized squared sum of differences (Normalized SSDif), cophenetic correlation coefficient (Cophenetic Correlation) and random seed.

The option *object order* indicates whether or not an overview will be displayed in the SPSS Output Viewer of the order in the permuted proximity matrix of the objects to be clustered for each optimal solution.

The option *Agglomeration schedule* indicates whether or not the agglomeration schedule will be displayed in the SPSS Output Viewer.

### 3.2.3 Plots

The the option *dendrogram* indicates whether or not a dendrogram will be displayed in the SPSS Output Viewer for each found optimal solution.

### 3.2.4 Save

The option *Permutation fit table* indicates whether or not to save the permutation fit table to disk. The table will be written in the SPSS SAV format and will contain the following columns: permu (permutation), sid (solution id), ssdif (sum of squared differences), nssdif (normalized sum of squared differences), cophcorr (cophenetic correlation coefficient), randseed (random seed).

## 4 Program Output

The output that PermuCLUSTER generates will appear in the SPSS Output Viewer. By default, there will be output for *Fit* and *Solution*. The solution related output may appear

multiple times and consists of fit, object order, agglomeration schedule and dendrogram. Which of these items should appear can be indicated with help of the statistics and plot options, see Section 3.2.2 and 3.2.3. Note that depending on the number of permutations and settings of the ouput options, generating output in the SPSS Output Viewer can be time consuming.

Besides this also the permutation fit table can be output to disk, see Section 3.2.4.

## 4.1 Permutation Fit

The permutation fit table contains the following columns: Permutation, Solution ID, SSDif, Normalized SSDif, Cophenetic Correlation and Random Seed, see Table 1.

Permutation	Fit				
	Solution ID	SSDif	Normalized SSDif	Cophenetic Correlation	Random Seed
1 <sup>a</sup>	faa07be1095b8577ad157ae400b92ece	4.374875000000000E+03	.062292	.847304	
2	e05f7a032912045d8776233e551cc92d	4.374875000000000E+03	.062292	.847304	-185086820
3	e05f7a032912045d8776233e551cc92d	4.374875000000000E+03	.062292	.847304	905185470
4	5878e5145350665de127259465a22654	5.410000000000000E+03	.077030	.806960	655175664
5	e05f7a032912045d8776233e551cc92d	4.374875000000000E+03	.062292	.847304	739568306
6	5878e5145350665de127259465a22654	5.410000000000000E+03	.077030	.806960	-1588812412
7	faa07be1095b8577ad157ae400b92ece	4.374875000000000E+03	.062292	.847304	1383575782
8	5878e5145350665de127259465a22654	5.410000000000000E+03	.077030	.806960	-350330536
9	5878e5145350665de127259465a22654	5.410000000000000E+03	.077030	.806960	1317678938
10	5878e5145350665de127259465a22654	5.410000000000000E+03	.077030	.806960	1648547692

a. Identity permutation

Table 1: Permutation Fit

The *permutation* column displays the permutation or run number to which the other values in corresponding table row relate. In Table 1 the first permutation is the identity permutation.

The *solution identifier* (Solution ID) is a summary of the solution for a given permutation based on the agglomeration schedule of that solution and is cluster method independent. Solutions with the same solution id have the same agglomeration schedule and therefore are equal <sup>1</sup>.

The *sum of squared differences* (SSDif) between the distances  $d_{ij}$  in the proximity matrix and the cophenetic or ultrametric distances  $c_{ij}$  in the solution is used as a goodness-of-fit measure in order to compare solutions, see Equation 1. The lower the sum, the better the fit.

<sup>1</sup>In theory it is possible that two different agglomeration schedules yield the same solution identifier, however the probability for this to happen is negligible.

$$SSDIF = \sum_i \sum_{j>i} (d_{ij} - c_{ij})^2 \quad (1)$$

The *normalized sum of squared differences* (Normalized SSDif) is the normalized version of SSDif. Normalization was done by dividing SSDif by the sum of the squared distances in the proximity matrix, see Equation 2. Note that the Normalized SSDif is not constrained to be less or equal to 1.

$$SSDIFN = \frac{\sum_i \sum_{j>i} (d_{ij} - c_{ij})^2}{\sum_i \sum_{j>i} d_{ij}^2} \quad (2)$$

The *cophenetic correlation coefficient* (Cophenetic Correlation) is the product moment correlation between the distances in the proximity matrix and the cophenetic or ultrametric distances in the solution.

The *random seed* (Random Seed) describes the state of the random generator which generated the permutation. Feeding a permutation's random seed back into the random generator will reproduce the permutation. This is useful when performing experiments, see also Section 3.2.1.

## 4.2 Solution

In case of only one optimal solution this item will be listed only once. In case of multiple optimal solutions this item will be listed for each of the optimal solutions.

### 4.2.1 Fit

The fit table contains the Solution ID, SSDif, Normalized SSDif, Cophenetic Correlation and Random Seed for the optimal solution, see Table 2. This is an exact copy of the corresponding row in the permutation fit table, see Section 4.1.

Fit				
:				
Solution ID	SSDif	Normalized SSDif	Cophenetic Correlation	Random Seed
e05f7a032912045d8776233e551cc92d	4.374875000000000E+03	.062292	.847304	-185086820

Table 2: Fit

#### 4.2.2 Object Order

The object order table contains the order of the objects to be clustered in the original proximity matrix after they have been permuted, see Table 3.

Object Order	
:	
:	
:	
	5, 4, 6, 1, 2, 3

Note: The above entities are the object identifiers in the original proximity matrix

Table 3: Object Order

#### 4.2.3 Agglomeration Schedule

The agglomeration schedule lists which clusters are combined at each stage in the clustering process, together with other useful information e.g. fusion coefficients (merge value), see Table 4.

Stage	Statistics					
	Cluster Combined: Cluster 1	Cluster Combined: Cluster 2	Coefficients	Stage Cluster First Appears: Cluster 1	Stage Cluster First Appears: Cluster 2	Next Stage
1	1	3	17.000	0	0	2
2	1	2	22.000	1	0	4
3	4	5	22.000	0	0	5
4	1	6	50.000	2	0	5
5	1	4	84.125	4	3	0

Table 4: Agglomeration Schedule

#### 4.2.4 Dendrogram

The dendrogram gives a visual presentation of the agglomeration schedule, see Figure 6. Note that the coefficients are translated into values between 1 and 25.

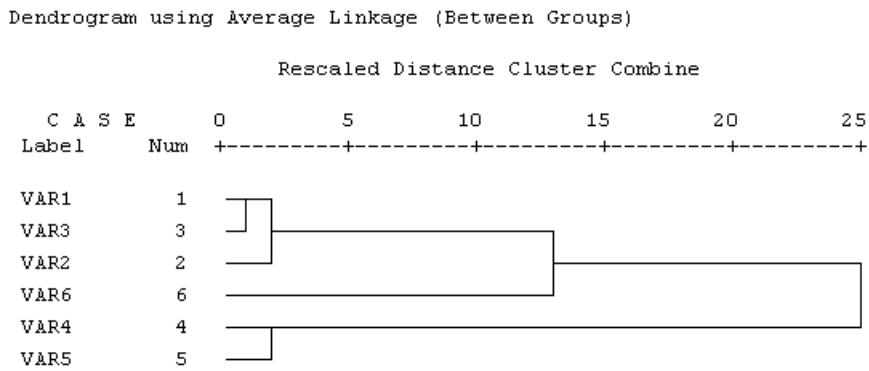


Figure 6: Dendrogram

## 5 Frequently Asked Questions (FAQ)

### 5.1 How do I perform a cluster analysis using raw data?

1. Start SPSS.
2. Load the raw data set into the SPSS Data View.
3. Start PermuCLUSTER from the Analyze > Classify menu.
4. On the *General Tab*:
  - (a) Specify the *Cluster Method* which should be used.
  - (b) Specify the *Number of Permutations* which should be performed.
  - (c) Select *Analyze original data in SPSS Data View*.
  - (d) In the *Analyze data* section:
    - i. On the *Variables Tab*:
      - A. Specify if cases or variables should be clustered.
      - B. Specify the variables you want to analyze by moving them to the *Variable(s)* listbox.
      - C. Optional: If cases are to be clustered, specify the label variable in the *Label Cases by listbox*.
    - ii. On the *Measure Tab*:
      - A. Specify the distance measure to be used.
      - B. Optional: Specify one or more transformations.
    - iii. On the *Standardize Tab*:
      - A. Specify the standardization method to be used.

B. Specify if standardization should be performed on cases or variables.

5. On the *Options Tab*:
  - (a) Further finetune the analysis and outcome by setting options, see Section 3.2 for a description of all available options.
6. Click the *OK* button to start the analysis.

## 5.2 How do I perform a cluster analysis using a proximity matrix?

1. Start SPSS.
2. Start PermuCLUSTER from the Analyze > Classify menu.
3. On the *General Tab*:
  - (a) Specify the *Cluster Method* which should be used.
  - (b) Specify the *Number of Permutations* which should be performed.
  - (c) Select *Read and analyze a with SPSS Proximities created matrix*.
  - (d) Specify the location of the proximity matrix with help of the *browse* button.  
Note: The proximity matrix should be in the SPSS SAV format (i.e. created with PROXIMITIES or Distances).
4. On the *Options Tab*:
  - (a) Further finetune the analysis and outcome by setting options, see Section 3.2 for a description of all available options.
5. Click the *OK* button to start the analysis.

## 5.3 How do I perform an SPSS CLUSTER equivalent analysis?

In case of analyzing raw data:

1. Start SPSS.
2. Load the raw data set into the SPSS Data View.
3. Start PermuCLUSTER from the Analyze > Classify menu.
4. On the *General Tab*:
  - (a) Specify the *Cluster Method* which should be used.
  - (b) Set the *Number of Permutations* to 1.

- (c) Select *Analyze original data in SPSS Data View*.
- (d) In the *Analyze data* section:
  - i. On the *Variables Tab*:
    - A. Specify if cases or variables should be clustered.
    - B. Specify the variables you want to analyze by moving them to the *Variable(s)* listbox.
    - C. Optional: If cases are to be clustered, specify the label variable in the *Label Cases by* listbox.
  - ii. On the *Measure Tab*:
    - A. Specify the distance measure to be used.
    - B. Optional: Specify one or more transformations.
  - iii. On the *Standardize Tab*:
    - A. Specify the standardization method to be used.
    - B. Specify if standardization should be performed on cases or variables.
- 5. On the *Options Tab*:
  - (a) Enable option *First permutation is identity* in section *Permutation Randomization*.
  - (b) Further finetune the analysis and outcome by setting options, see Section 3.2 for a description of all available options.
- 6. Click the *OK* button to start the analysis.

In case of analyzing a proximity matrix:

1. Start SPSS.
2. Start PermuCLUSTER from the *Analyze > Classify* menu.
3. On the *General Tab*:
  - (a) Specify the *Cluster Method* which should be used.
  - (b) Set the *Number of Permutations* to 1.
  - (c) Select *Read and analyze a with SPSS Proximities created matrix*.
  - (d) Specify the location of the proximity matrix with help of the *browse* button.  
Note: The proximity matrix should be in the SPSS SAV format (i.e. created with PROXIMITIES or Distances).
4. On the *Options Tab*:
  - (a) Enable option *First permutation is identity* in section *Permutation Randomization*.

- (b) Further finetune the analysis and outcome by setting options, see Section 3.2 for a description of all available options.

5. Click the *OK* button to start the analysis.

## 5.4 How do I inspect a solution (permutation) listed in the Permutation Fit table that is not an optimal solution (permutation)?

1. Select in the *Permutation Fit* table in the SPSS Output View the *Random Seed* value for the permutation/solution you want to inspect and copy it to the clipboard.
2. Go to the SPSS Data View.
3. Start PermuCLUSTER from the Analyze > Classify menu.
4. On the *General Tab*:
  - (a) Set the *Number of Permutations* to 1.
  - (b) Make sure that the other settings are exactly the same as in the analysis to which the *Permutation Fit* table in step 1 belongs.
5. On the *Options Tab*:
  - (a) In section *Permutation Randomization*:
    - i. Disable option *First permutation is identity*.
    - ii. Enable option *Custom Seed* and paste the *Random Seed* you copied to the clipboard.
  - (b) Further finetune the analysis and outcome by setting options, see Section 3.2 for a description of all available options.
6. Click the *OK* button to start the analysis.

## 5.5 How do I replicate an earlier performed analysis?

1. Select in the *Permutation Fit* table in the SPSS Output View the first listed *Random Seed* value and copy it to the clipboard. If the first permutation is the identity permutation, this will be the random seed of the second permutation. If the first permutation is not the identity, this will be the random seed of the first permutation.
2. Go to the SPSS Data View.
3. Start PermuCLUSTER from the Analyze > Classify menu.
4. On the *General Tab*:

- (a) Make sure that the settings are exactly the same as in the analysis to which the *Permutation Fit* table in step 1 belongs.

5. On the *Options Tab*:

- (a) Make sure that the settings are exactly the same as in the analysis to which the *Permutation Fit* table in step 1 belongs.
- (b) Enable option *Custom Seed* and paste the *Random Seed* you copied to the clipboard.

6. Click the *OK* button to start the analysis.

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